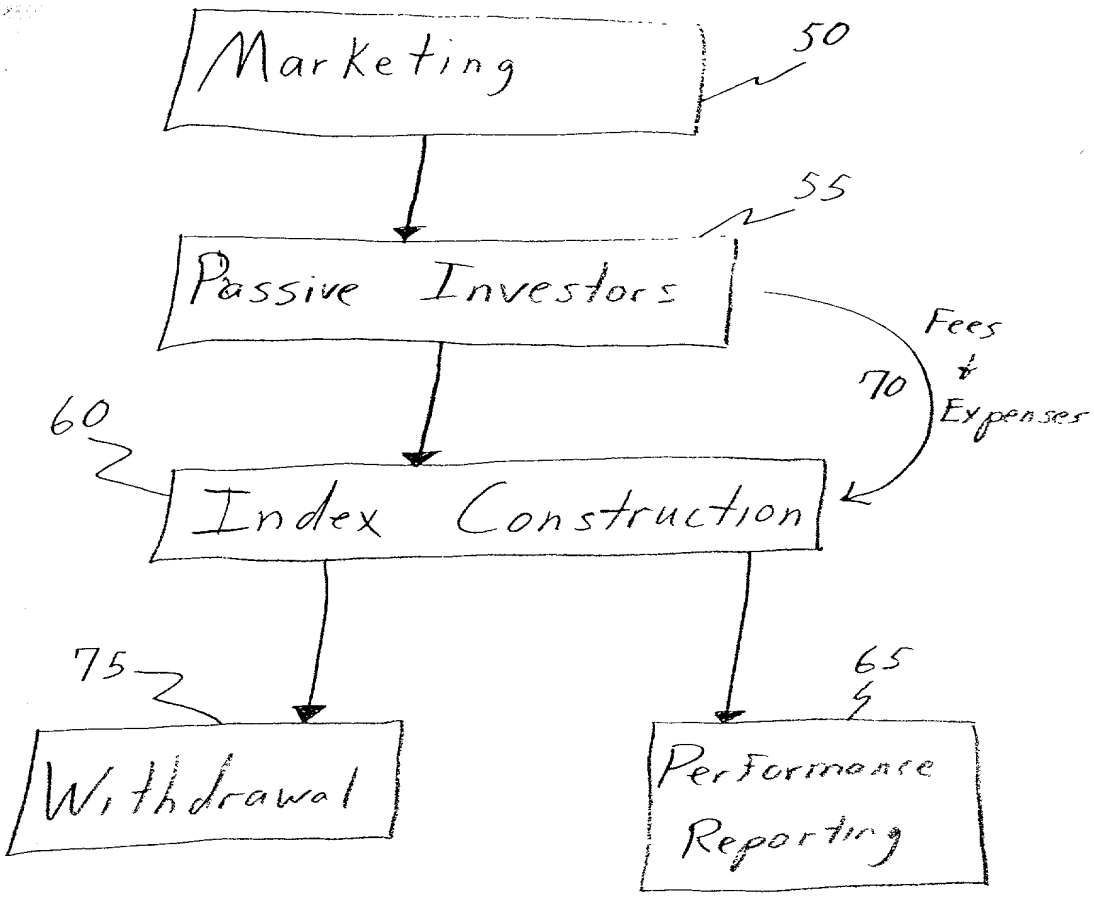

Marketing
50
55
Passive Investors
Fees
+
Expenses
70
60
Index Construction
75
65
Withdrawal
Performance
Reporting

FIG. 1

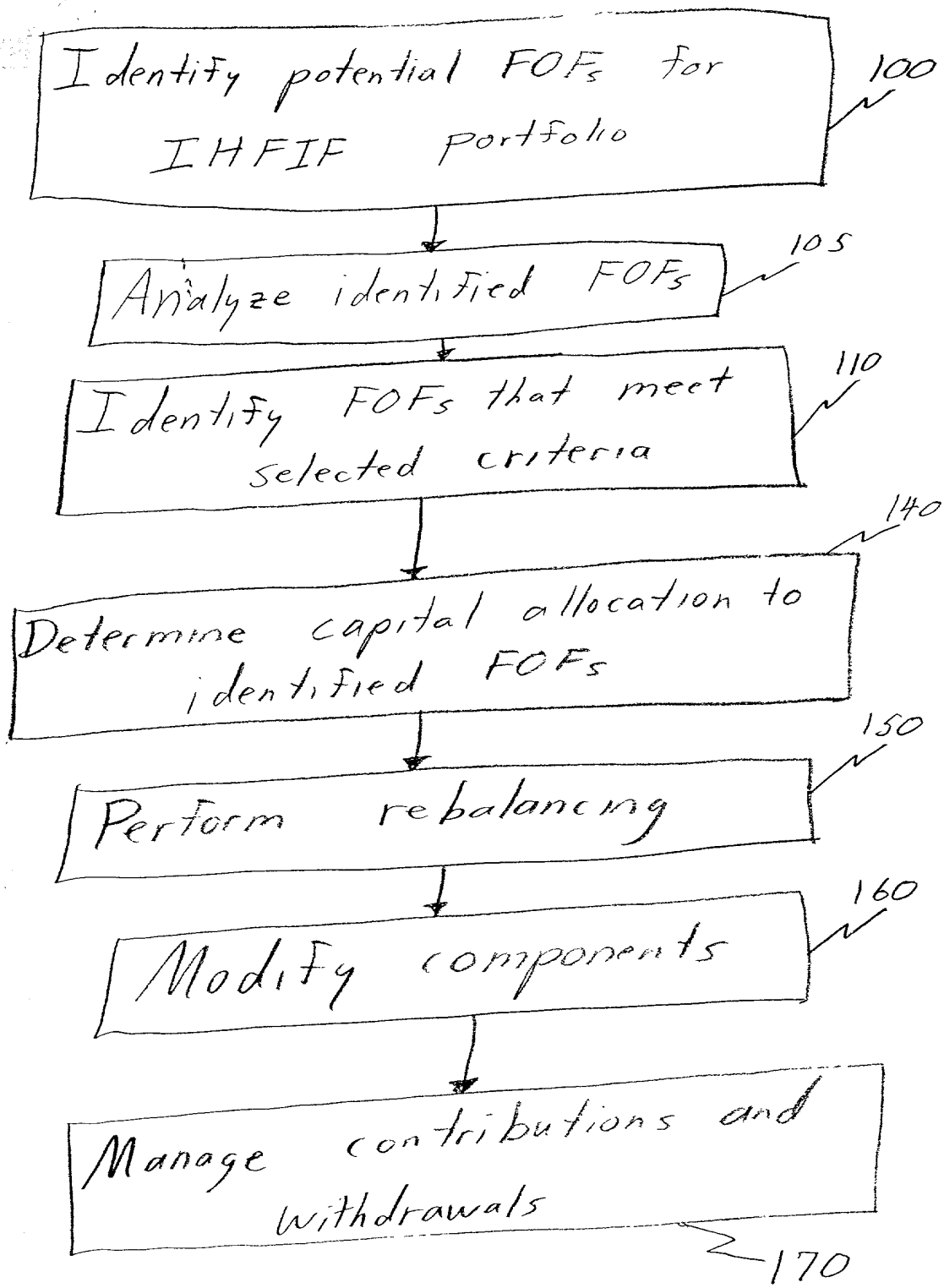

Identify potential FOFs for IHFIF Portfolio
100
Analyze identified FOFs
105
Identify FOFs that meet selected criteria
110
Determine capital allocation to identified FOFs
140
Perform rebalancing
150
Modify components
160
Manage contributions and withdrawals
170

FIG. 2

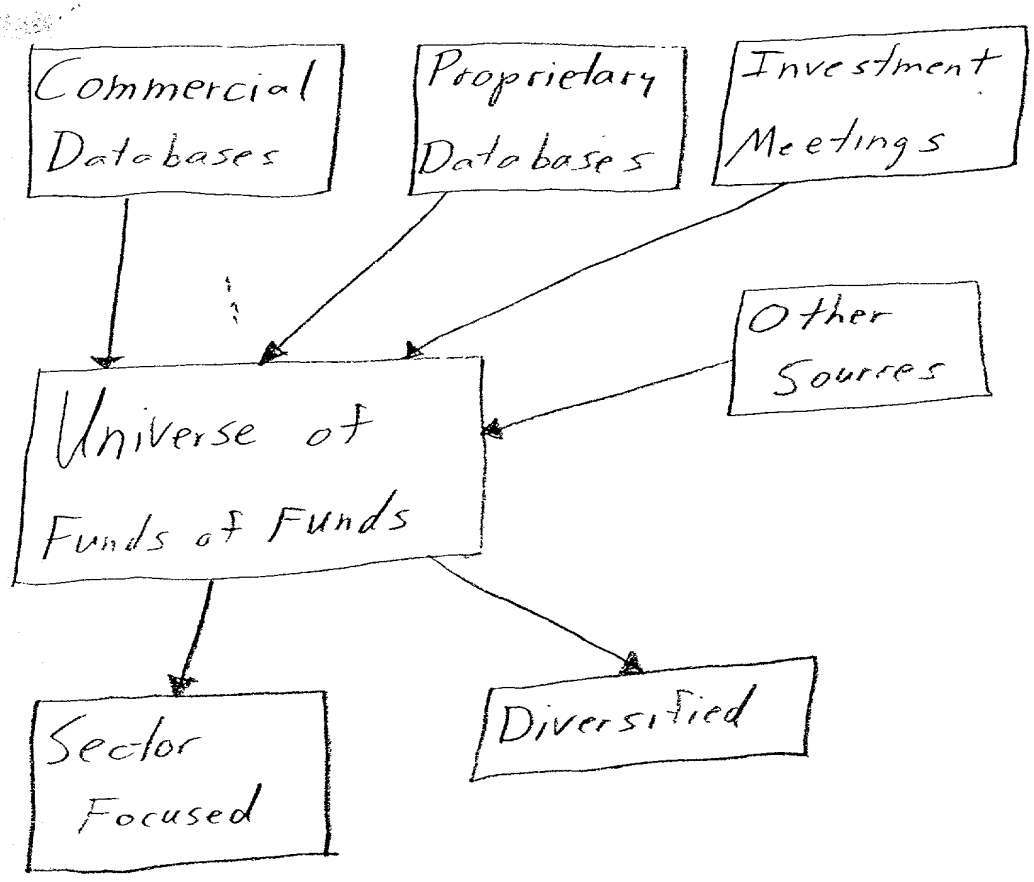

Commercial Databases
Proprietary Databases
Investment Meetings
Other Sources
Universe of Funds of Funds
Sector Focused
Diversified

FIG. 3

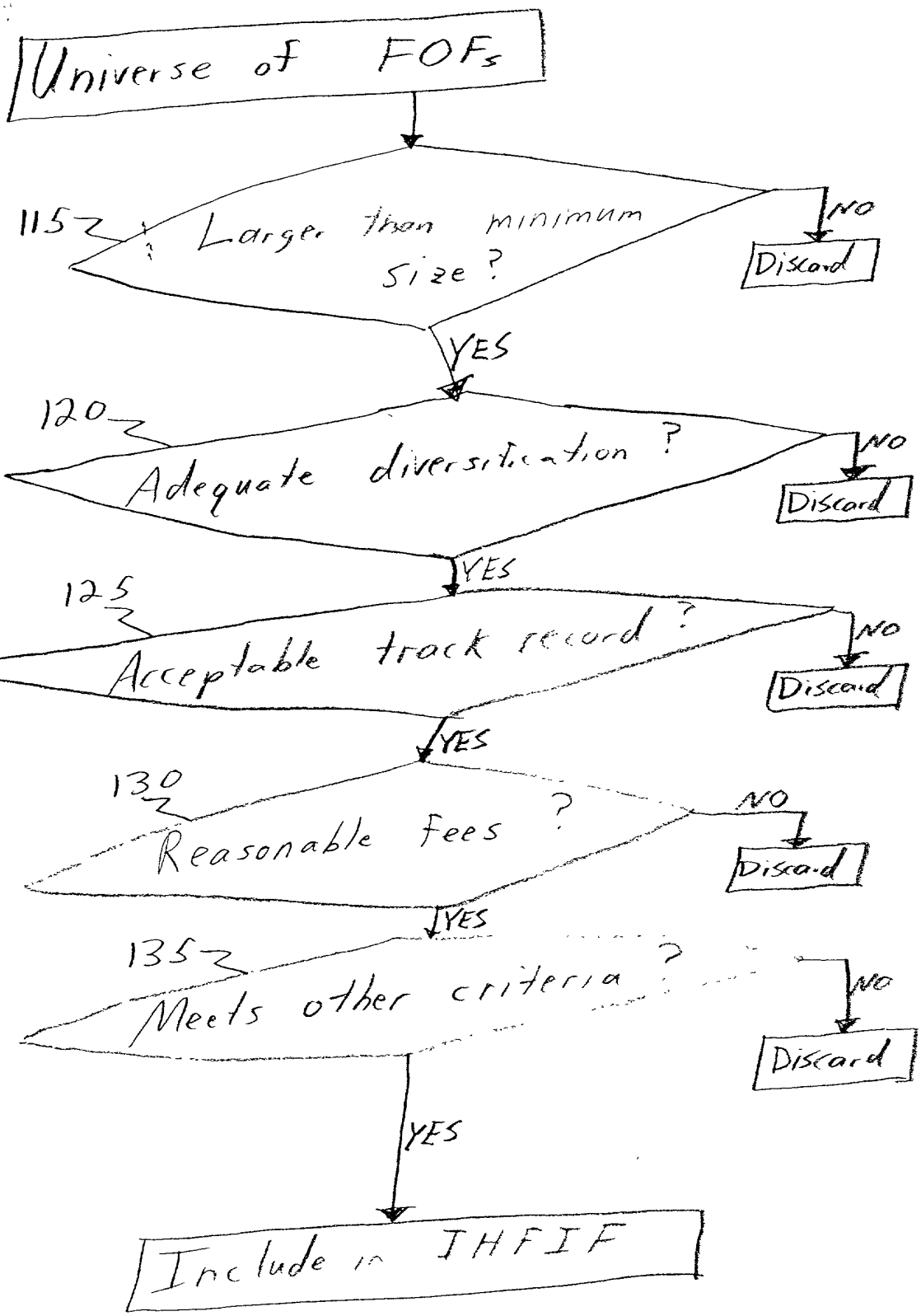

Universe of FOFs
115
Larger than minimum size?
NO
Discard
YES
120
Adequate diversification?
NO
Discard
YES
125
Acceptable track record?
NO
Discard
YES
130
Reasonable fees?
NO
Discard
YES
135
Meets other criteria?
NO
Discard
YES
Include in IHFIF

FIG. 4

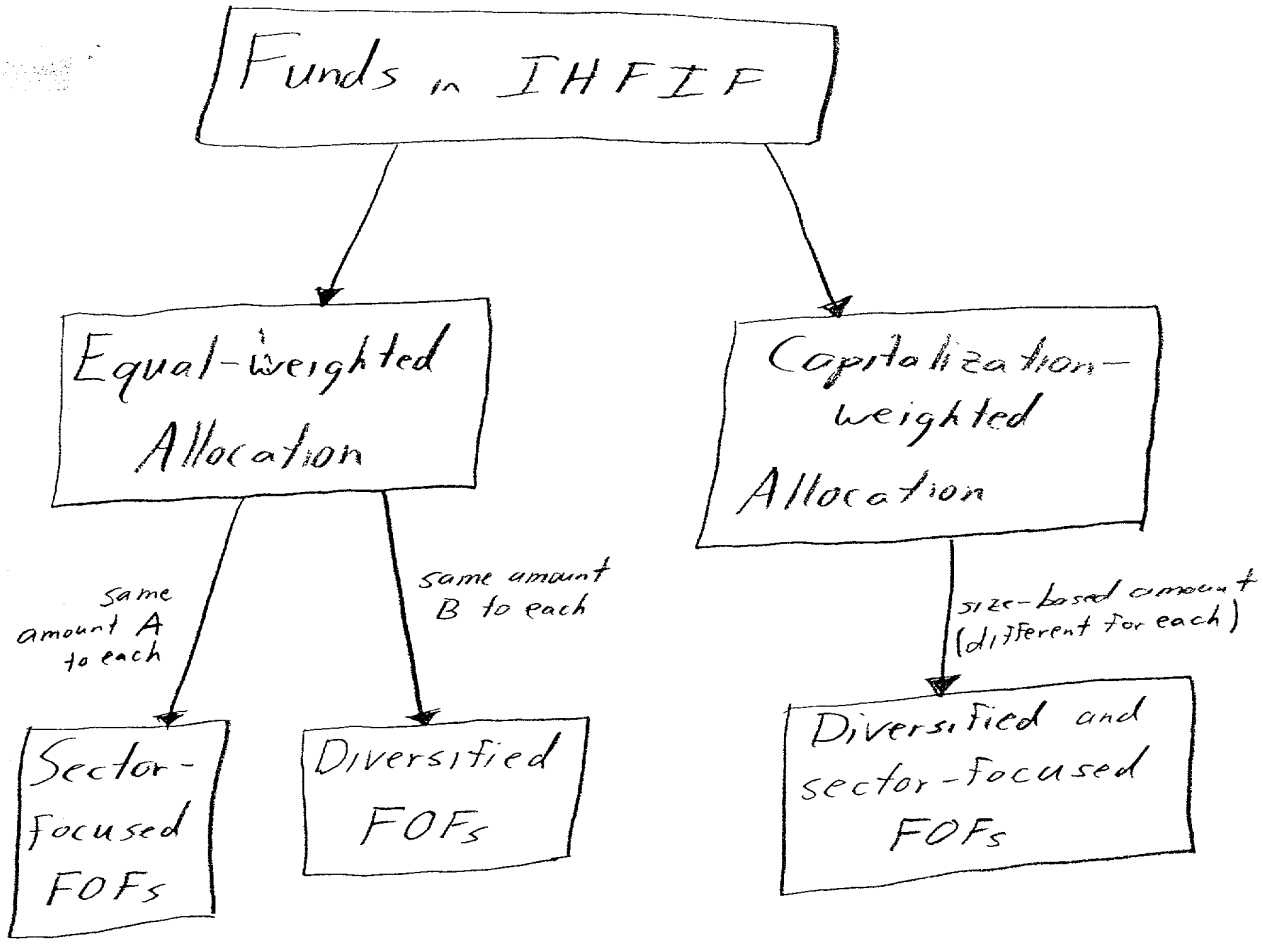

Funds in IHFIF
Equal-weighted Allocation
Capitalization-weighted Allocation
same amount A to each
same amount B to each
size-based amount (different for each)
Sector-focused FOFs
Diversified FOFs
Diversified and sector-focused FOFs

FIG. 5

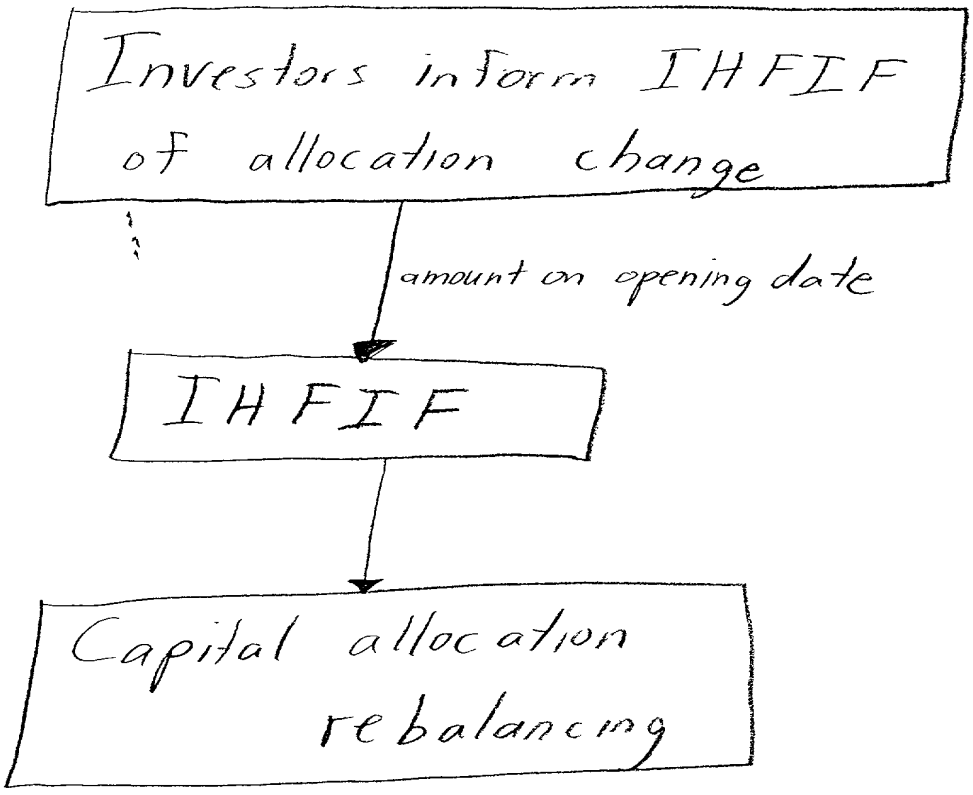
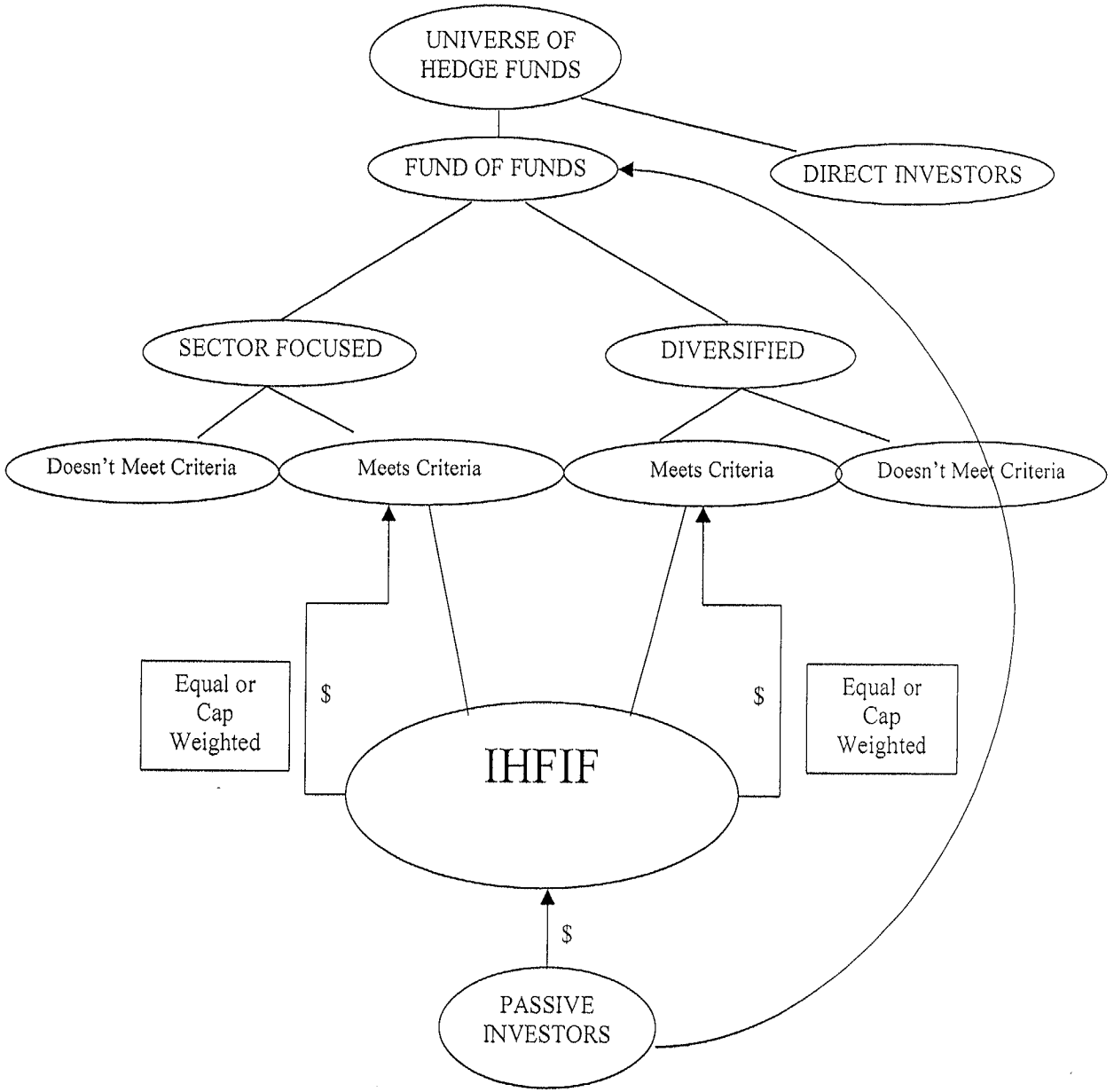

Investors inform IHFIF of allocation change
amount on opening date
IHFIF
Capital allocation rebalancing

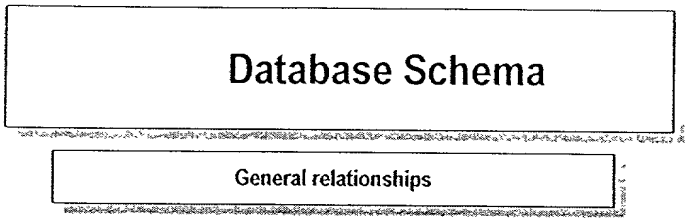
FIG. 6

FIG. 7




10061412.060302

08-0510-2141-5010



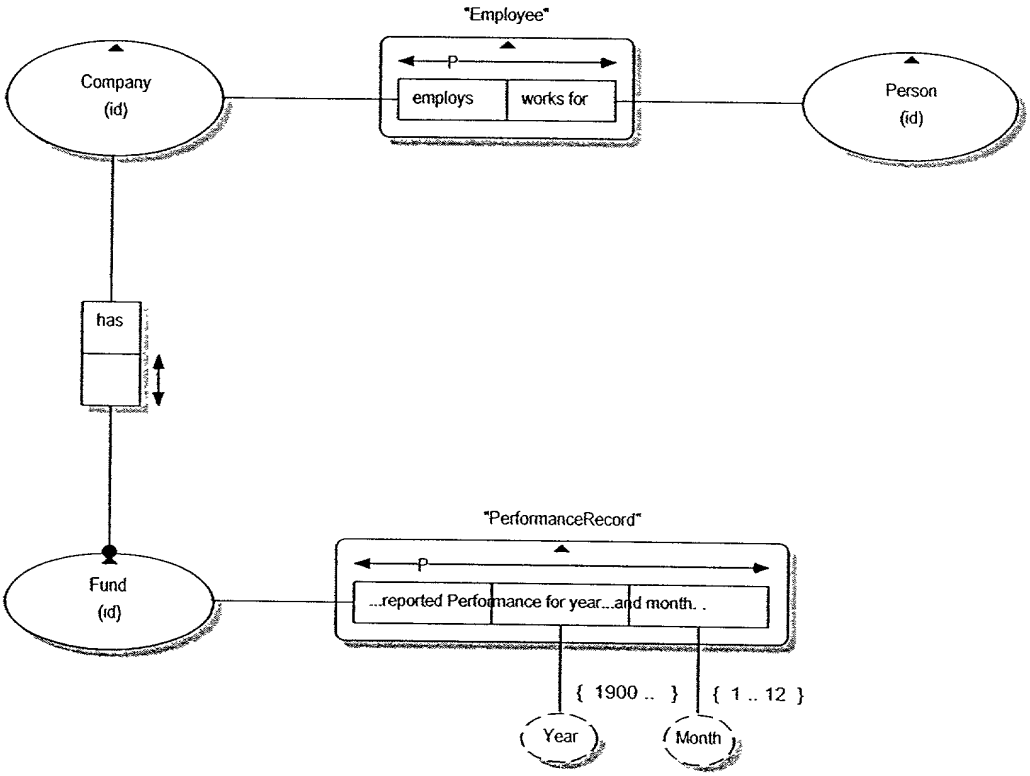




FIG. 8

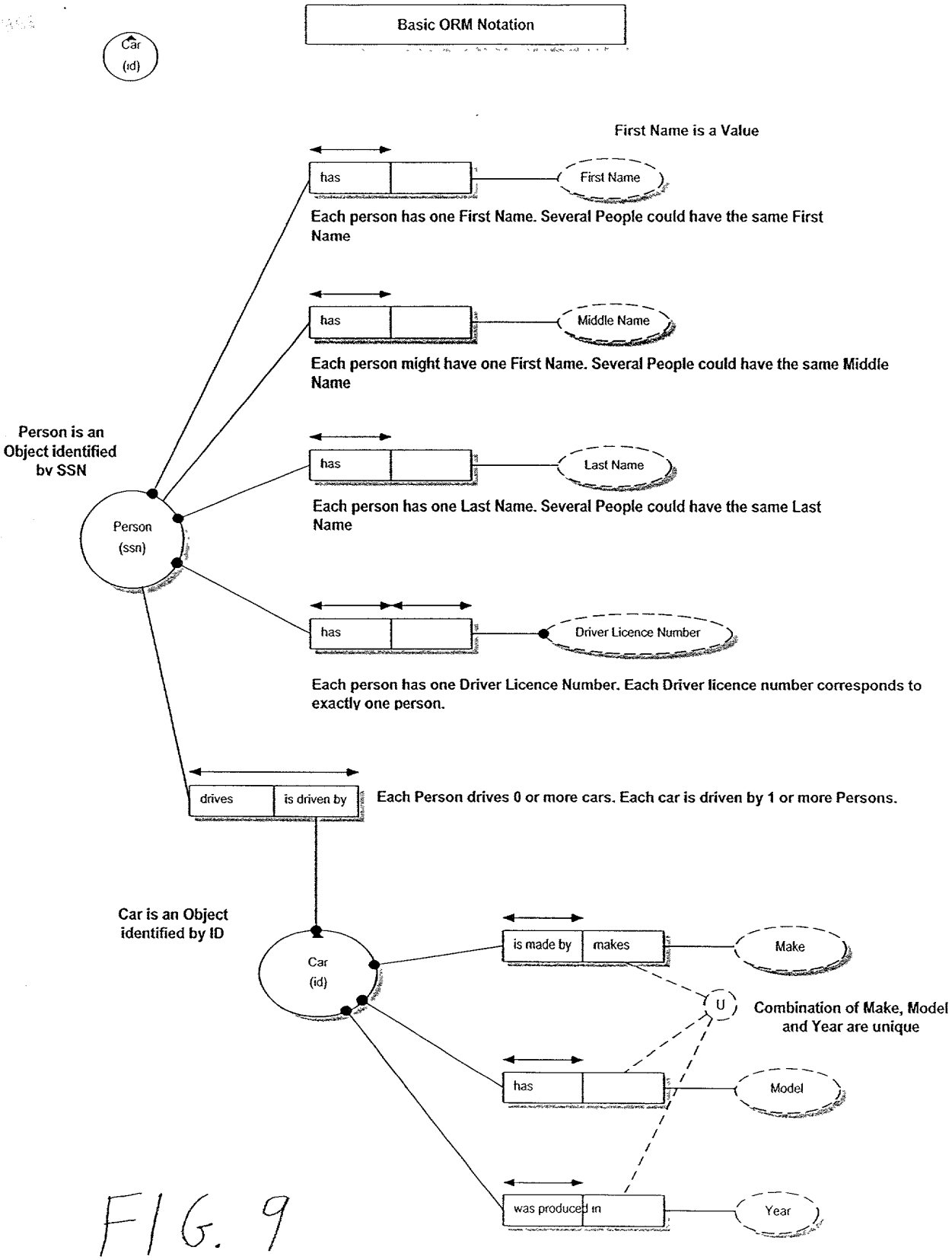

Basic ORM Notation
Car
(id)
First Name is a Value
has
First Name
Each person has one First Name. Several People could have the same First Name
has
Middle Name
Each person might have one First Name. Several People could have the same Middle Name
Person is an Object identified by SSN
has
Last Name
Each person has one Last Name. Several People could have the same Last Name
Person
(ssn)
has
Driver Licence Number
Each person has one Driver Licence Number. Each Driver licence number corresponds to exactly one person.
drives
is driven by
Each Person drives 0 or more cars. Each car is driven by 1 or more Persons.
Car is an Object identified by ID
Car
(id)
is made by
makes
Make
U
Combination of Make, Model and Year are unique
has
Model
was produced in
Year

FIG. 9

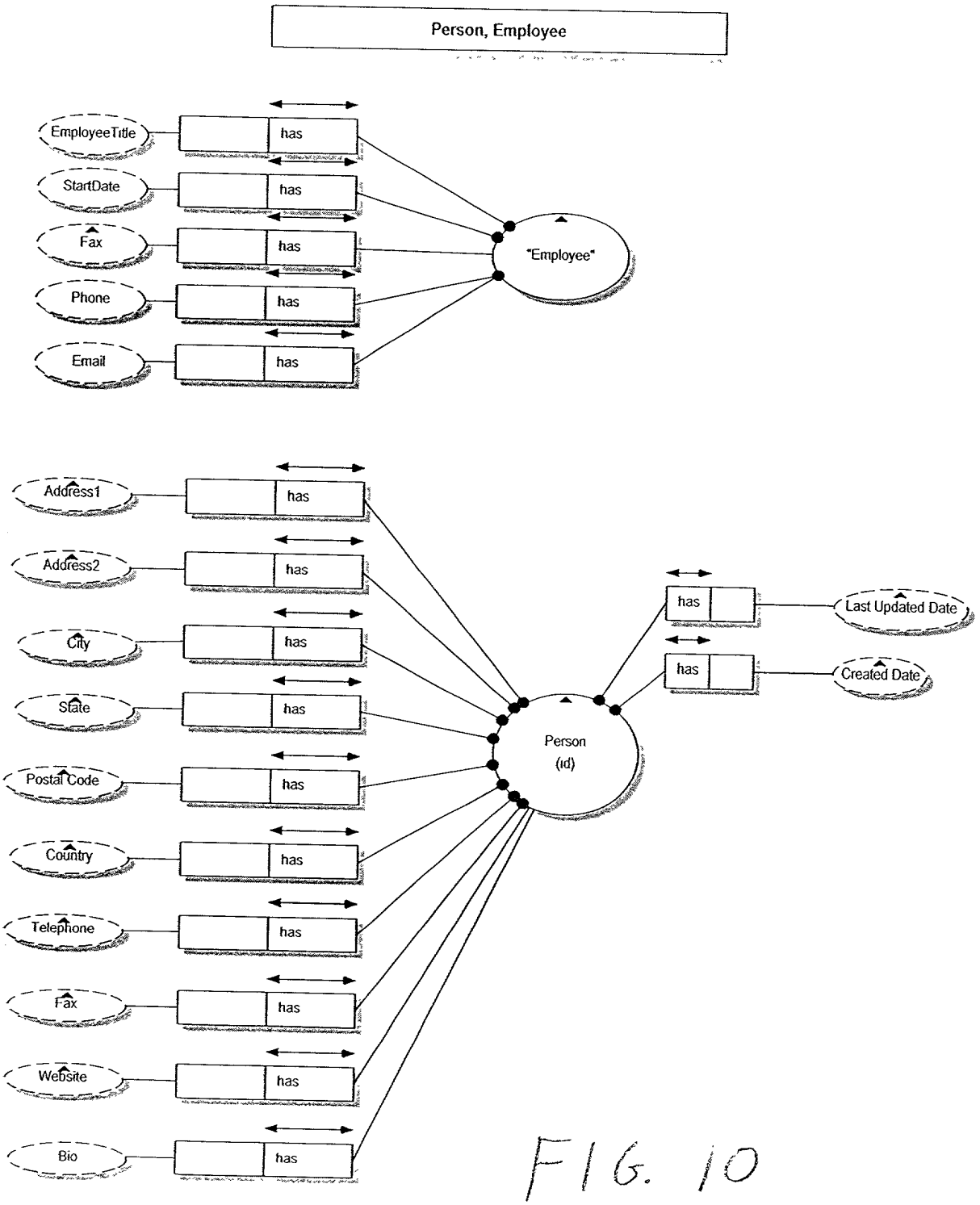

Person, Employee
EmployeeTitle
has
StartDate
has
Fax
has
Phone
has
Email
has
"Employee"
Address1
has
Address2
has
City
has
State
has
Postal Code
has
Country
has
Telephone
has
Fax
has
Website
has
Bio
has
Person
(id)
has
Last Updated Date
has
Created Date

FIG. 10

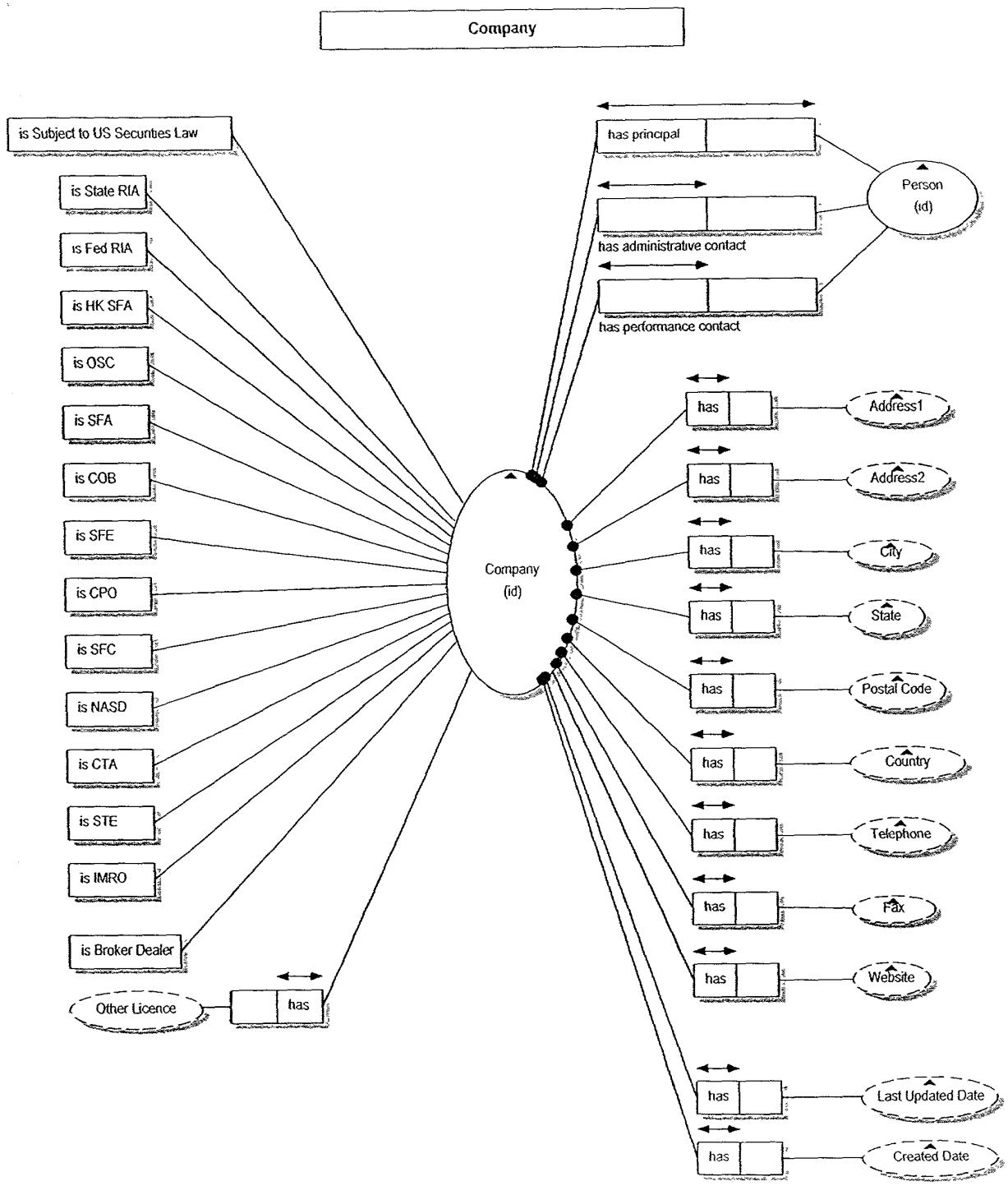

Company
is Subject to US Securities Law
is State RIA
is Fed RIA
is HK SFA
is OSC
is SFA
is COB
is SFE
is CPO
is SFC
is NASD
is CTA
is STE
is IMRO
is Broker Dealer
Other Licence
has
Company
(id)
has principal
has administrative contact
has performance contact
Person
(id)
has
Address1
Address2
City
State
Postal Code
Country
Telephone
Fax
Website
Last Updated Date
Created Date

FIG. 11

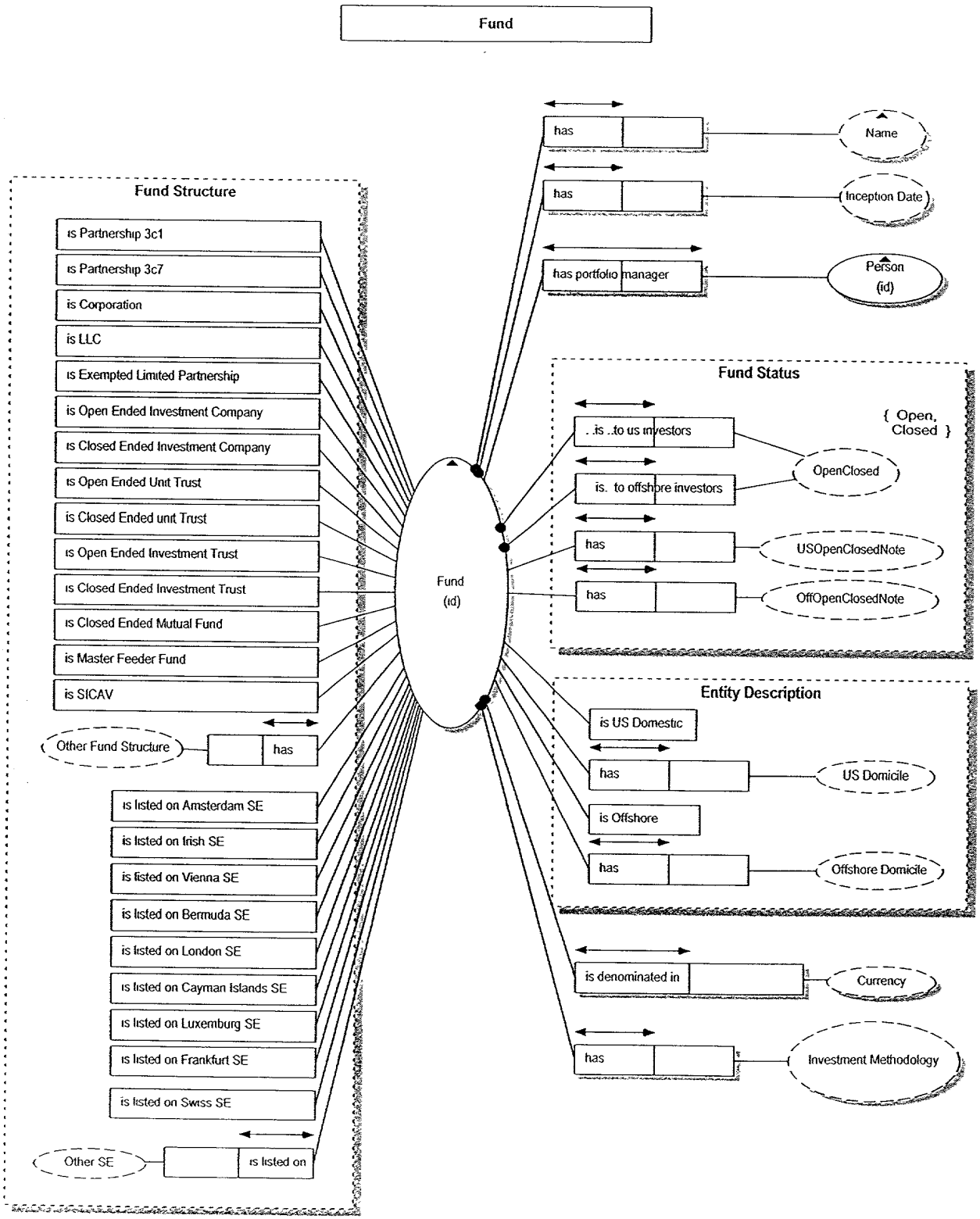

Fund
Fund Structure
is Partnership 3c1
is Partnership 3c7
is Corporation
is LLC
is Exempted Limited Partnership
is Open Ended Investment Company
is Closed Ended Investment Company
is Open Ended Unit Trust
is Closed Ended unit Trust
is Open Ended Investment Trust
is Closed Ended Investment Trust
is Closed Ended Mutual Fund
is Master Feeder Fund
is SICAV
Other Fund Structure
has
is listed on Amsterdam SE
is listed on Irish SE
is listed on Vienna SE
is listed on Bermuda SE
is listed on London SE
is listed on Cayman Islands SE
is listed on Luxemburg SE
is listed on Frankfurt SE
is listed on Swiss SE
Other SE
is listed on
Fund
(id)
has
Name
has
Inception Date
has portfolio manager
Person
(id)
Fund Status
{ Open, Closed }
..is ..to us investors
is. to offshore investors
OpenClosed
has
USOpenClosedNote
has
OffOpenClosedNote
Entity Description
is US Domestic
has
US Domicile
is Offshore
has
Offshore Domicile
is denominated in
Currency
has
Investment Methodology

FIG. 12

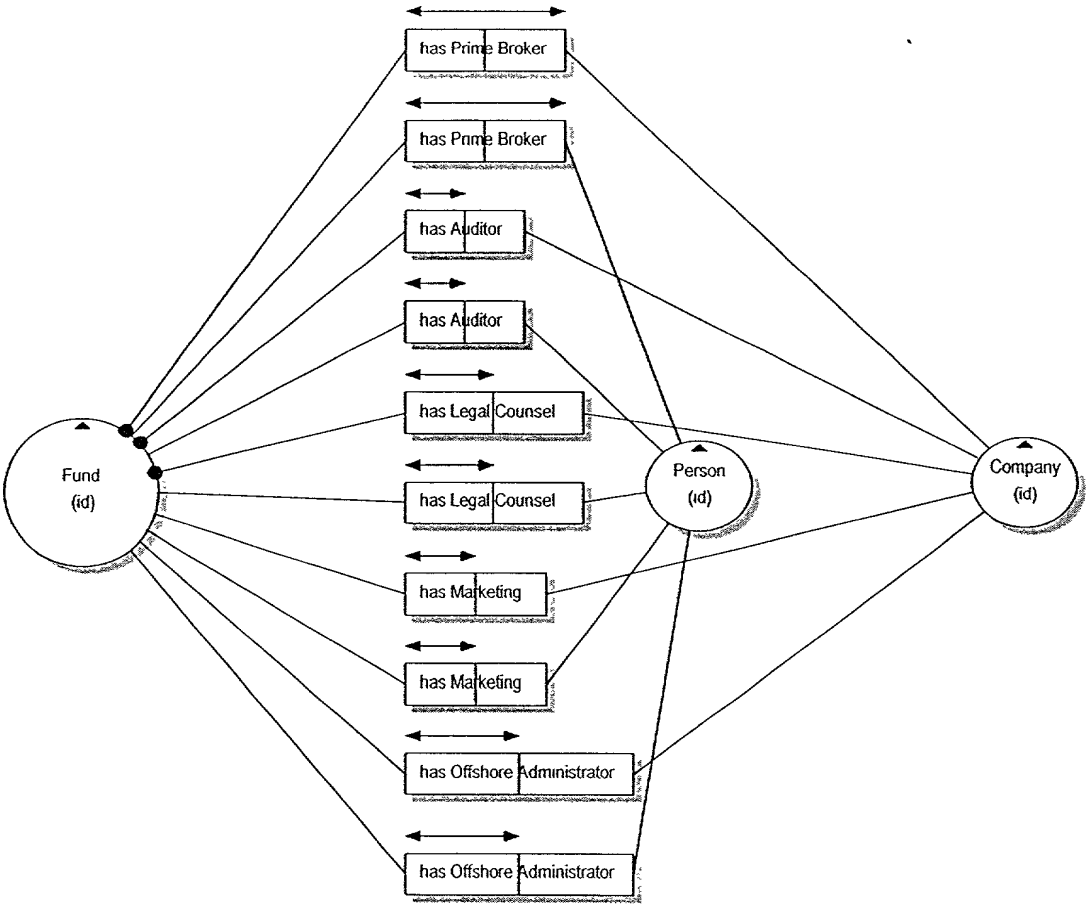

Fund: Prime Broker, Auditor, legal, Marketing, Off. Administrator
has Prime Broker
has Prime Broker
has Auditor
has Auditor
has Legal Counsel
has Legal Counsel
has Marketing
has Marketing
has Offshore Administrator
has Offshore Administrator
Fund
(id)
Person
(id)
Company
(id)

FIG. 13

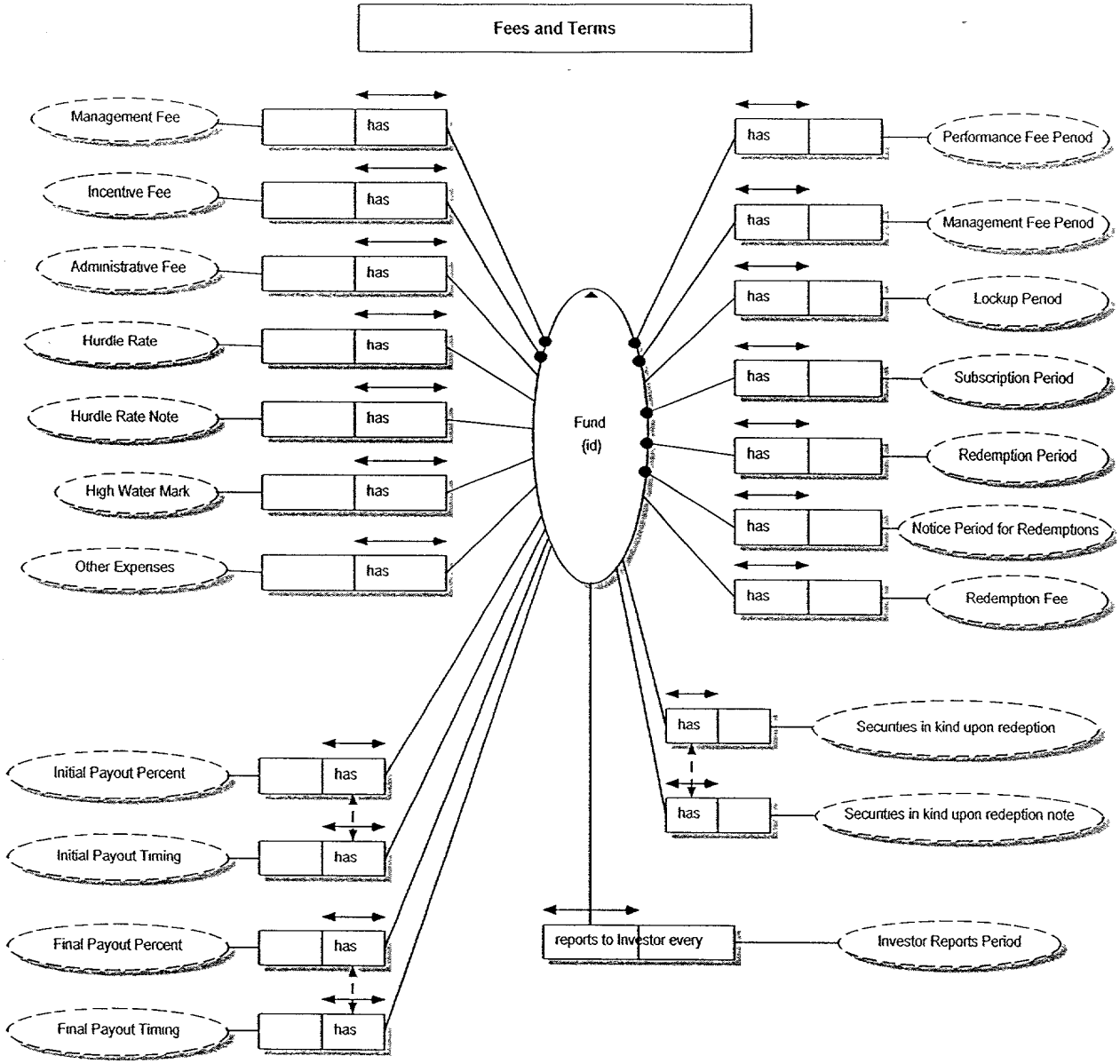

Fees and Terms
Fund
(id)
Management Fee
Incentive Fee
Administrative Fee
Hurdle Rate
Hurdle Rate Note
High Water Mark
Other Expenses
Performance Fee Period
Management Fee Period
Lockup Period
Subscription Period
Redemption Period
Notice Period for Redemptions
Redemption Fee
Securities in kind upon redeption
Securities in kind upon redeption note
Initial Payout Percent
Initial Payout Timing
Final Payout Percent
Final Payout Timing
reports to Investor every
Investor Reports Period
has

FIG. 14

Fund: Classification: Directional

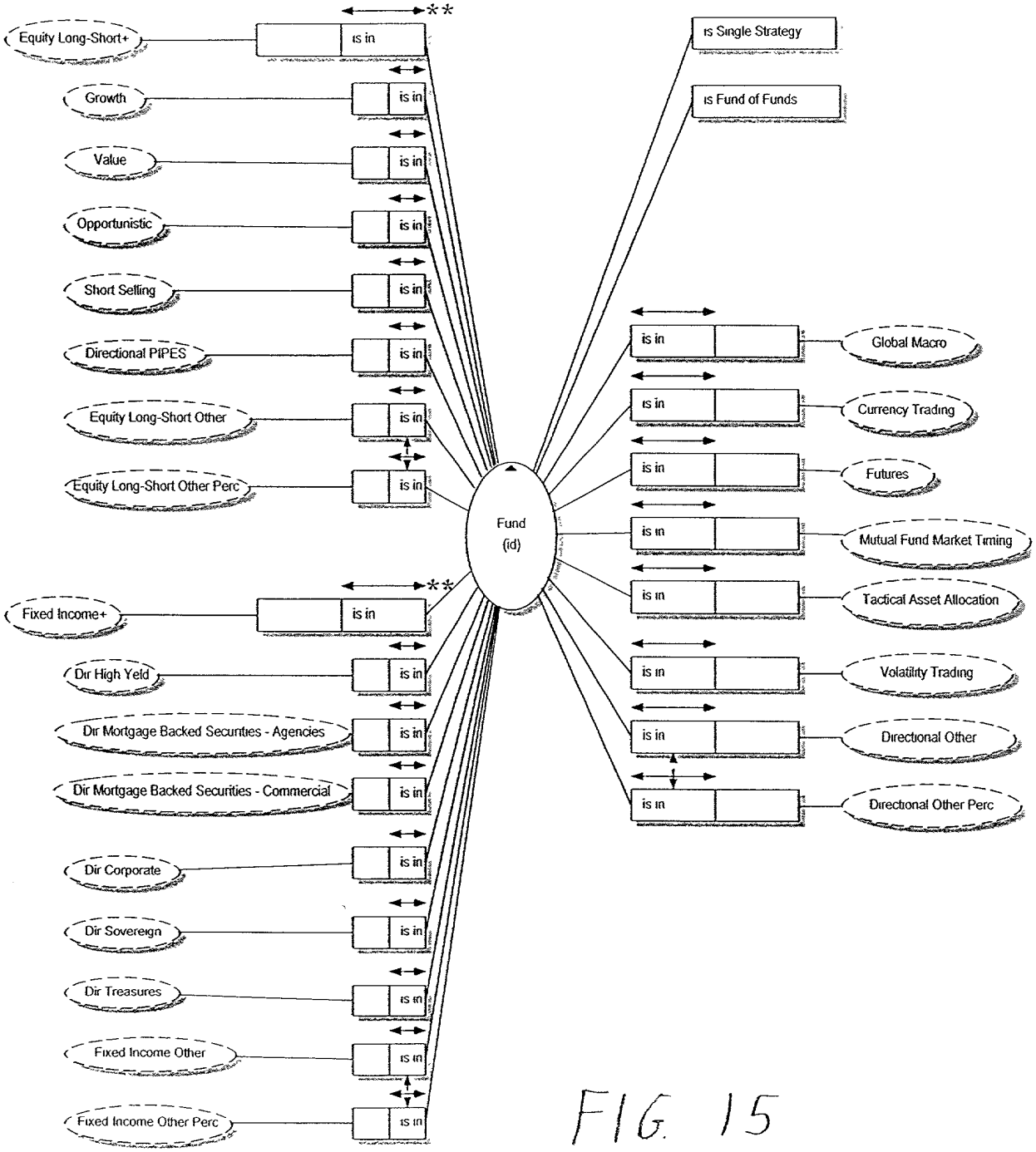



FIG. 15

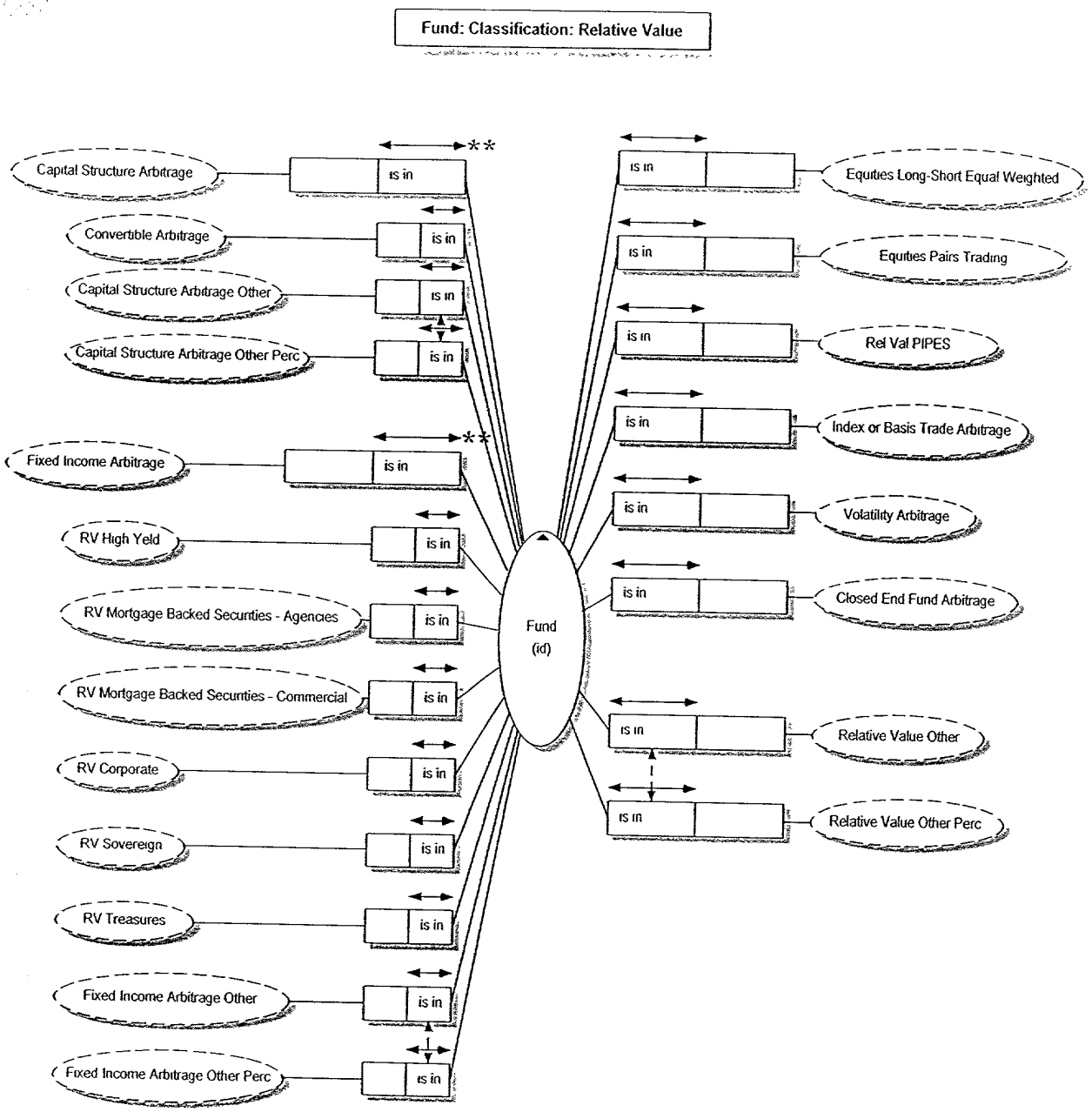

Fund: Classification: Relative Value
Capital Structure Arbitrage
Convertible Arbitrage
Capital Structure Arbitrage Other
Capital Structure Arbitrage Other Perc
Fixed Income Arbitrage
RV High Yeld
RV Mortgage Backed Securities - Agencies
RV Mortgage Backed Securities - Commercial
RV Corporate
RV Sovereign
RV Treasures
Fixed Income Arbitrage Other
Fixed Income Arbitrage Other Perc
is in
Fund
(id)
Equities Long-Short Equal Weighted
Equities Pairs Trading
Rel Val PIPES
Index or Basis Trade Arbitrage
Volatility Arbitrage
Closed End Fund Arbitrage
Relative Value Other
Relative Value Other Perc

FIG. 16

235-0310 - 23-11-1-940

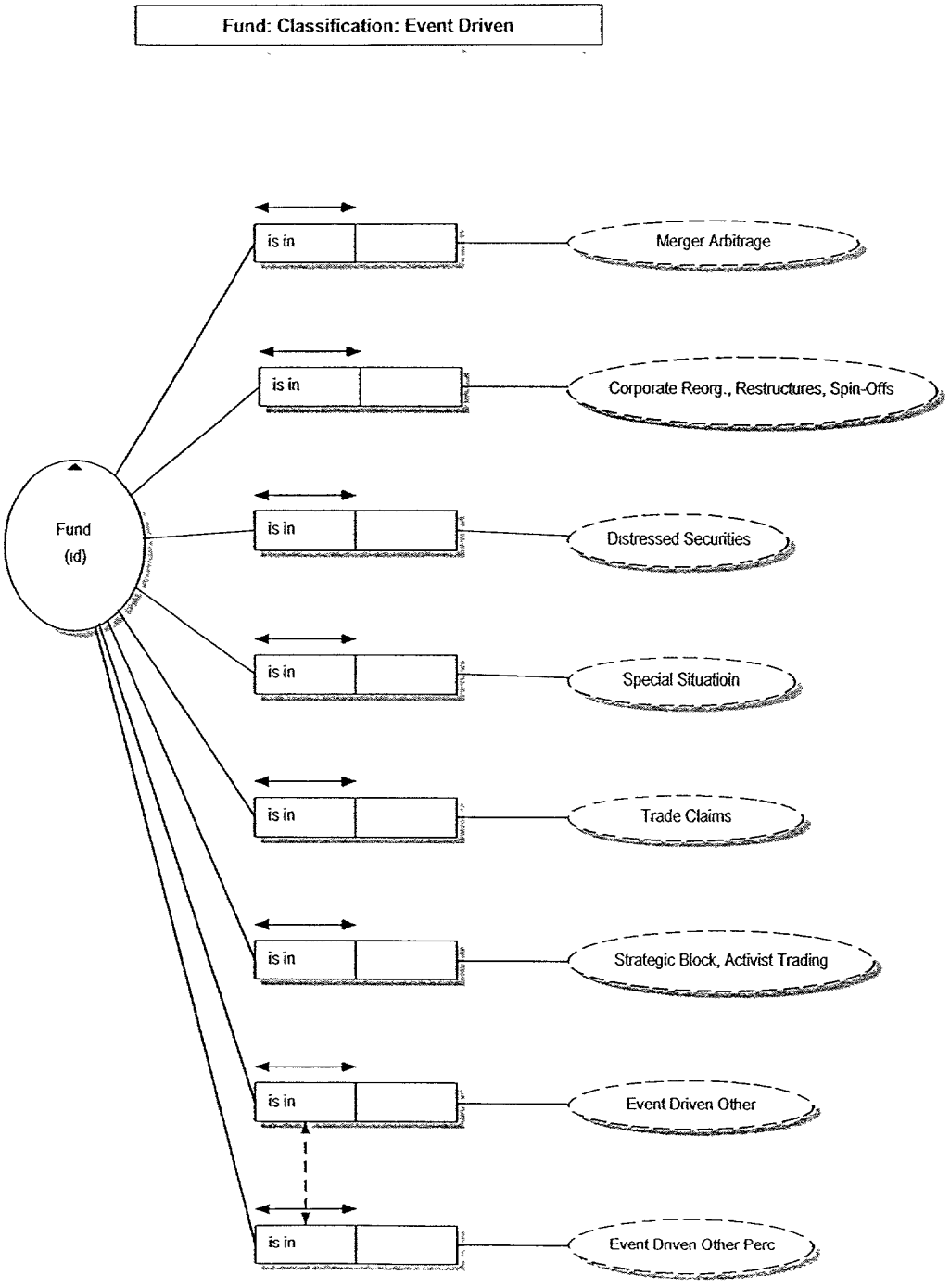



FIG. 17

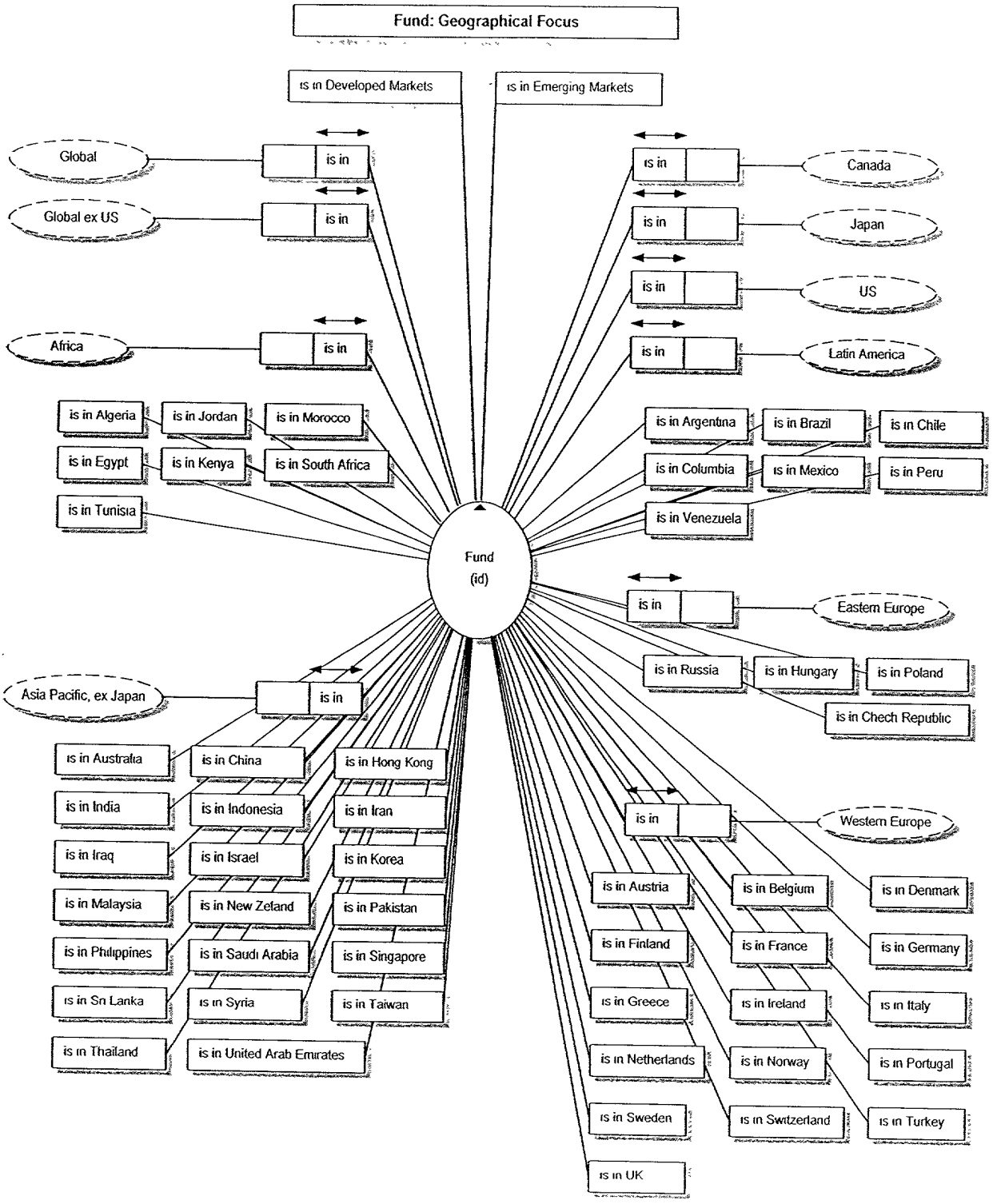

Fund: Geographical Focus
is in Developed Markets
is in Emerging Markets
Global
is in
Global ex US
is in
Africa
is in
is in Algeria
is in Jordan
is in Morocco
is in Egypt
is in Kenya
is in South Africa
is in Tunisia
is in
Canada
is in
Japan
is in
US
is in
Latin America
is in Argentina
is in Brazil
is in Chile
is in Columbia
is in Mexico
is in Peru
is in Venezuela
Fund
(id)
is in
Eastern Europe
is in Russia
is in Hungary
is in Poland
is in Chech Republic
Asia Pacific, ex Japan
is in
is in Australia
is in China
is in Hong Kong
is in India
is in Indonesia
is in Iran
is in Iraq
is in Israel
is in Korea
is in Malaysia
is in New Zeland
is in Pakistan
is in Philippines
is in Saudi Arabia
is in Singapore
is in Sri Lanka
is in Syria
is in Taiwan
is in Thailand
is in United Arab Emirates
is in
Western Europe
is in Austria
is in Belgium
is in Denmark
is in Finland
is in France
is in Germany
is in Greece
is in Ireland
is in Italy
is in Netherlands
is in Norway
is in Portugal
is in Sweden
is in Switzerland
is in Turkey
is in UK

FIG. 18

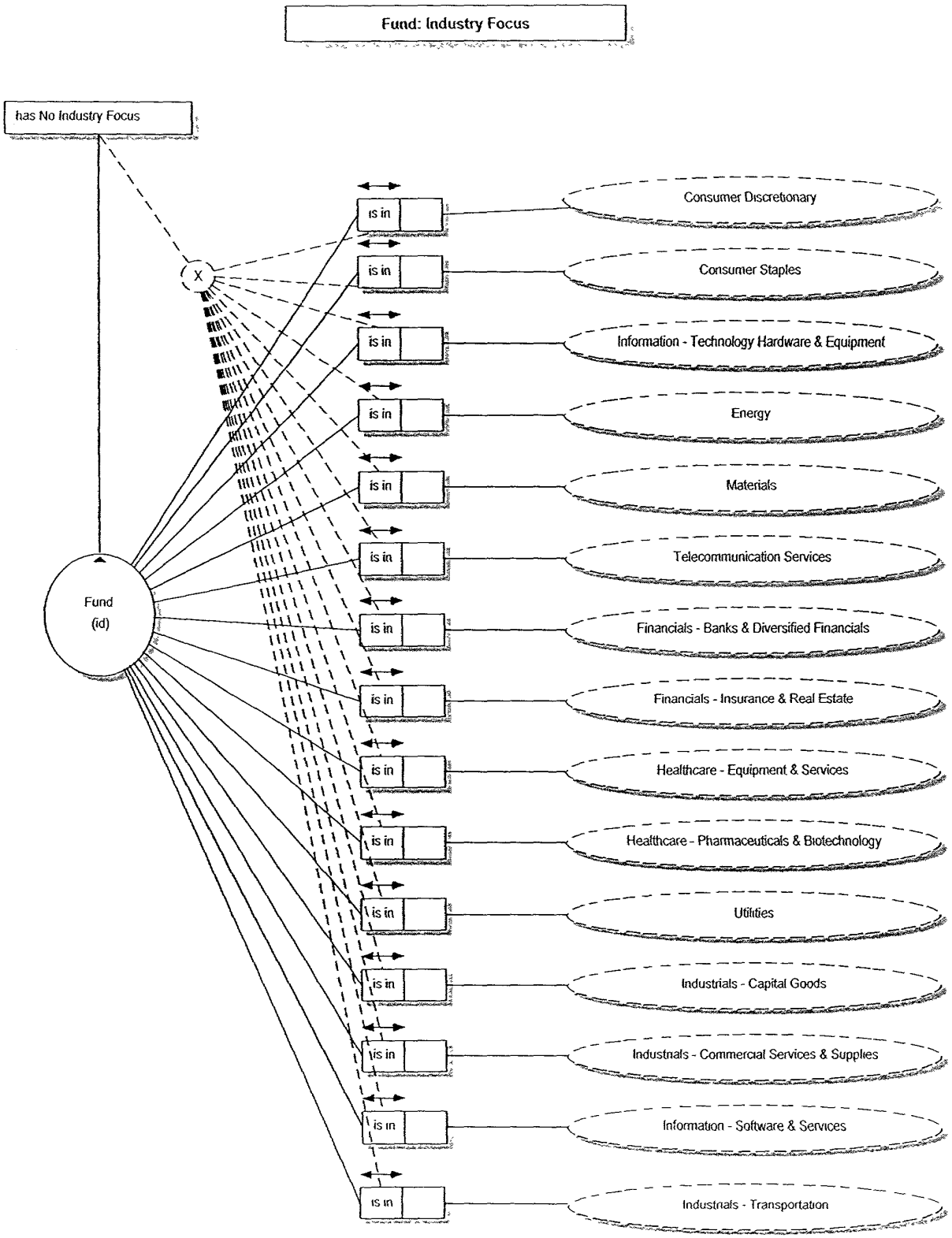

Fund: Industry Focus
has No Industry Focus
X
Fund
(id)
is in
Consumer Discretionary
Consumer Staples
Information - Technology Hardware & Equipment
Energy
Materials
Telecommunication Services
Financials - Banks & Diversified Financials
Financials - Insurance & Real Estate
Healthcare - Equipment & Services
Healthcare - Pharmaceuticals & Biotechnology
Utilities
Industrials - Capital Goods
Industrials - Commercial Services & Supplies
Information - Software & Services
Industrials - Transportation

FIG. 19

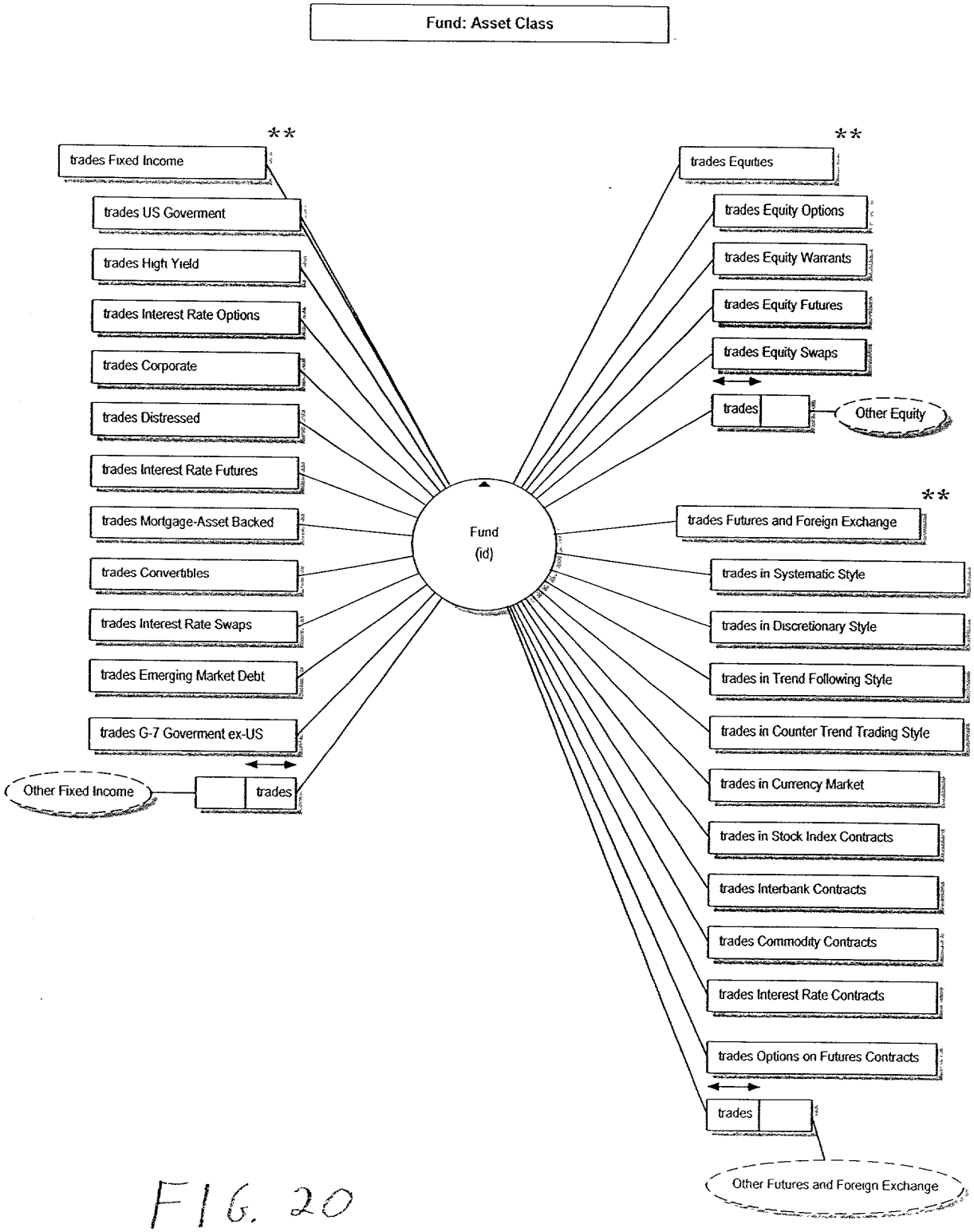

Fund: Asset Class
**
trades Fixed Income
trades US Goverment
trades High Yield
trades Interest Rate Options
trades Corporate
trades Distressed
trades Interest Rate Futures
trades Mortgage-Asset Backed
trades Convertibles
trades Interest Rate Swaps
trades Emerging Market Debt
trades G-7 Goverment ex-US
Other Fixed Income
trades
**
trades Equities
trades Equity Options
trades Equity Warrants
trades Equity Futures
trades Equity Swaps
trades
Other Equity
**
trades Futures and Foreign Exchange
trades in Systematic Style
trades in Discretionary Style
trades in Trend Following Style
trades in Counter Trend Trading Style
trades in Currency Market
trades in Stock Index Contracts
trades Interbank Contracts
trades Commodity Contracts
trades Interest Rate Contracts
trades Options on Futures Contracts
trades
Other Futures and Foreign Exchange
Fund
(id)

FIG. 20

Fund: Capitalization, Inv. Bias, Inv. Horizon, Security Selection Method

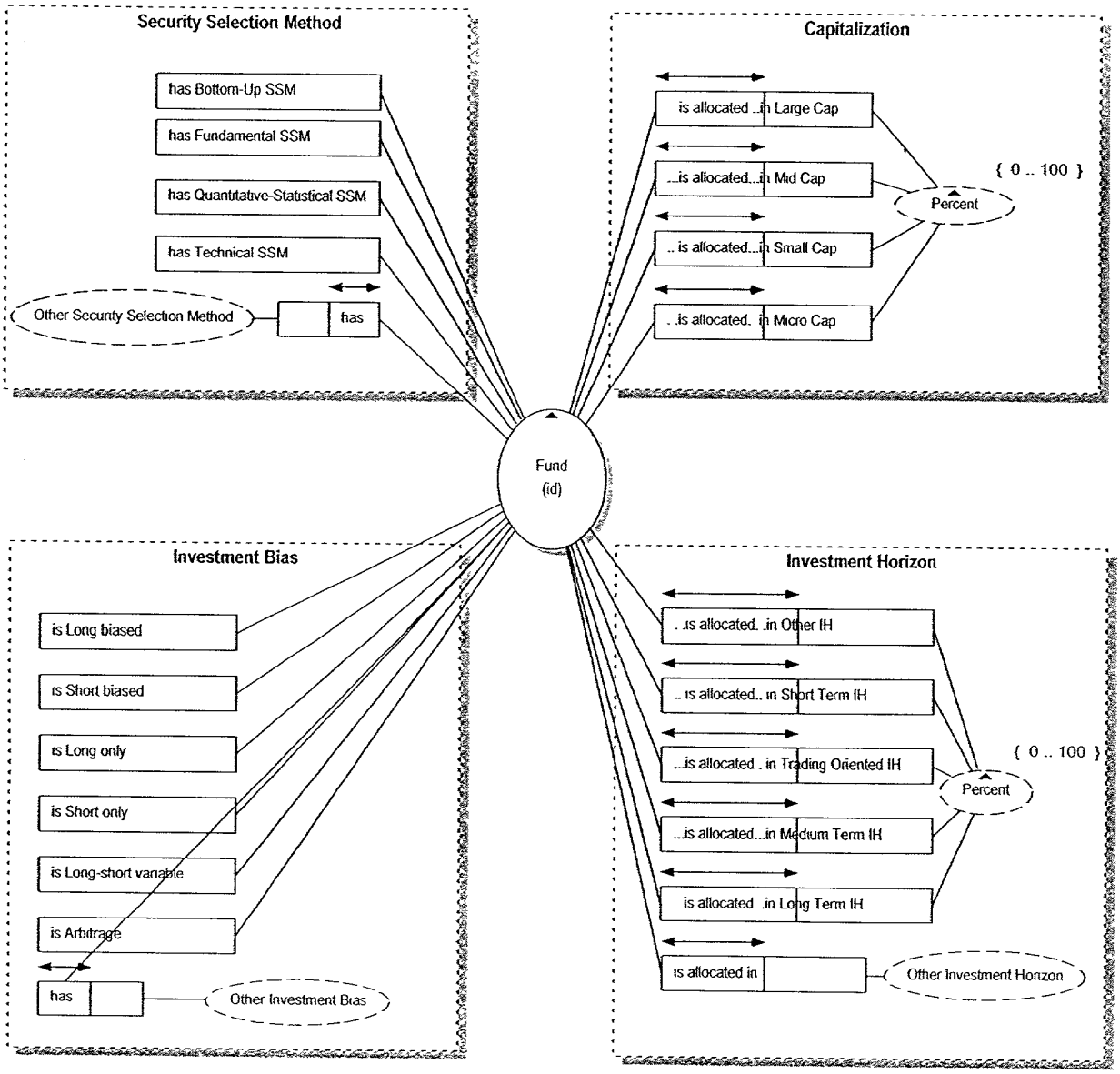



FIG. 21

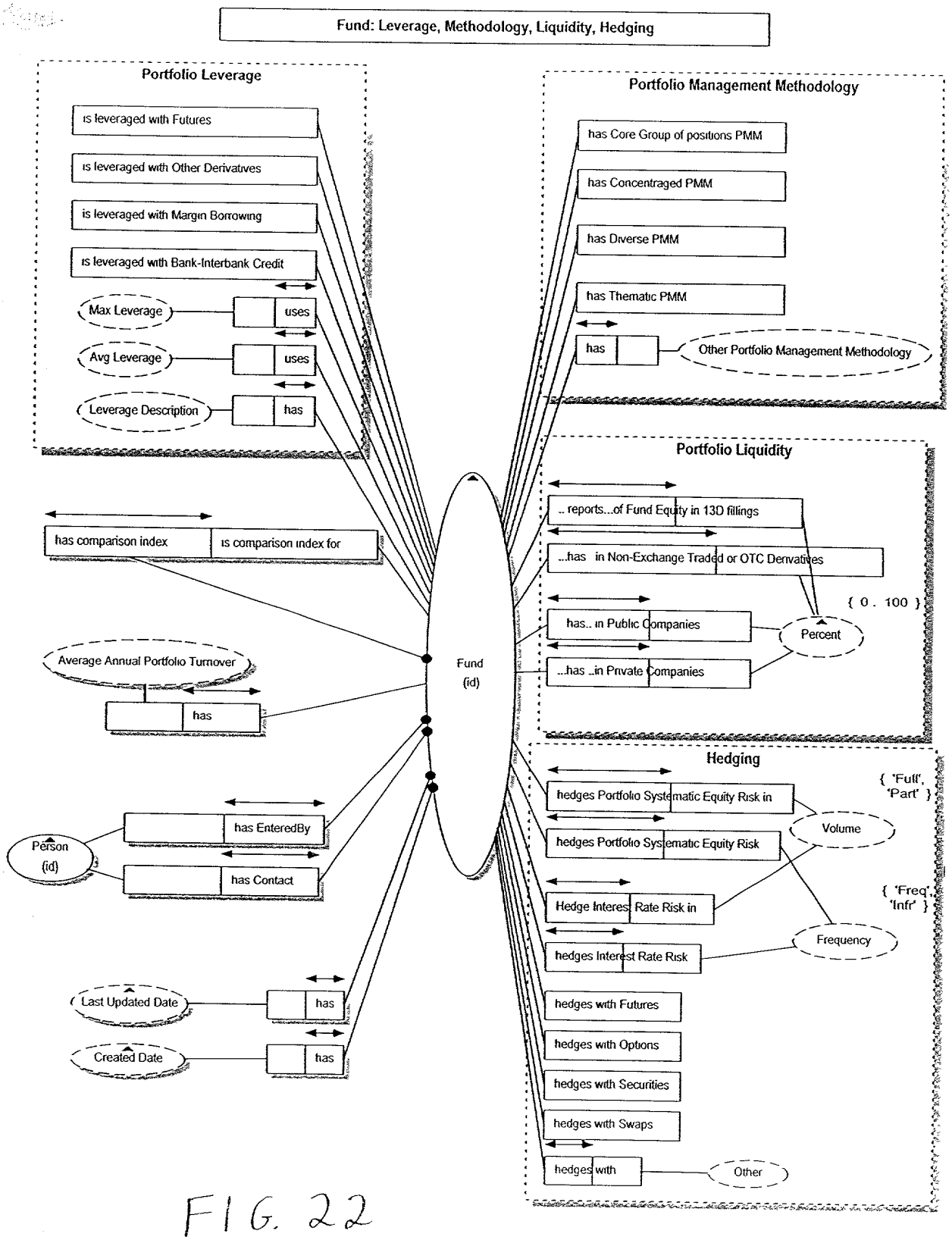

Fund: Leverage, Methodology, Liquidity, Hedging
Portfolio Leverage
is leveraged with Futures
is leveraged with Other Derivatives
is leveraged with Margin Borrowing
is leveraged with Bank-Interbank Credit
Max Leverage
uses
Avg Leverage
uses
Leverage Description
has
Portfolio Management Methodology
has Core Group of positions PMM
has Concentraged PMM
has Diverse PMM
has Thematic PMM
has
Other Portfolio Management Methodology
Portfolio Liquidity
.. reports...of Fund Equity in 13D fillings
...has in Non-Exchange Traded or OTC Derivatives
{ 0 . 100 }
has.. in Public Companies
Percent
...has ..in Private Companies
has comparison index
is comparison index for
Average Annual Portfolio Turnover
has
Fund
(id)
Person
(id)
has EnteredBy
has Contact
Last Updated Date
has
Created Date
has
Hedging
{ 'Full', 'Part' }
hedges Portfolio Systematic Equity Risk in
Volume
hedges Portfolio Systematic Equity Risk
{ 'Freq', 'Infr' }
Hedge Interest Rate Risk in
Frequency
hedges Interest Rate Risk
hedges with Futures
hedges with Options
hedges with Securities
hedges with Swaps
hedges with
Other

FIG. 22

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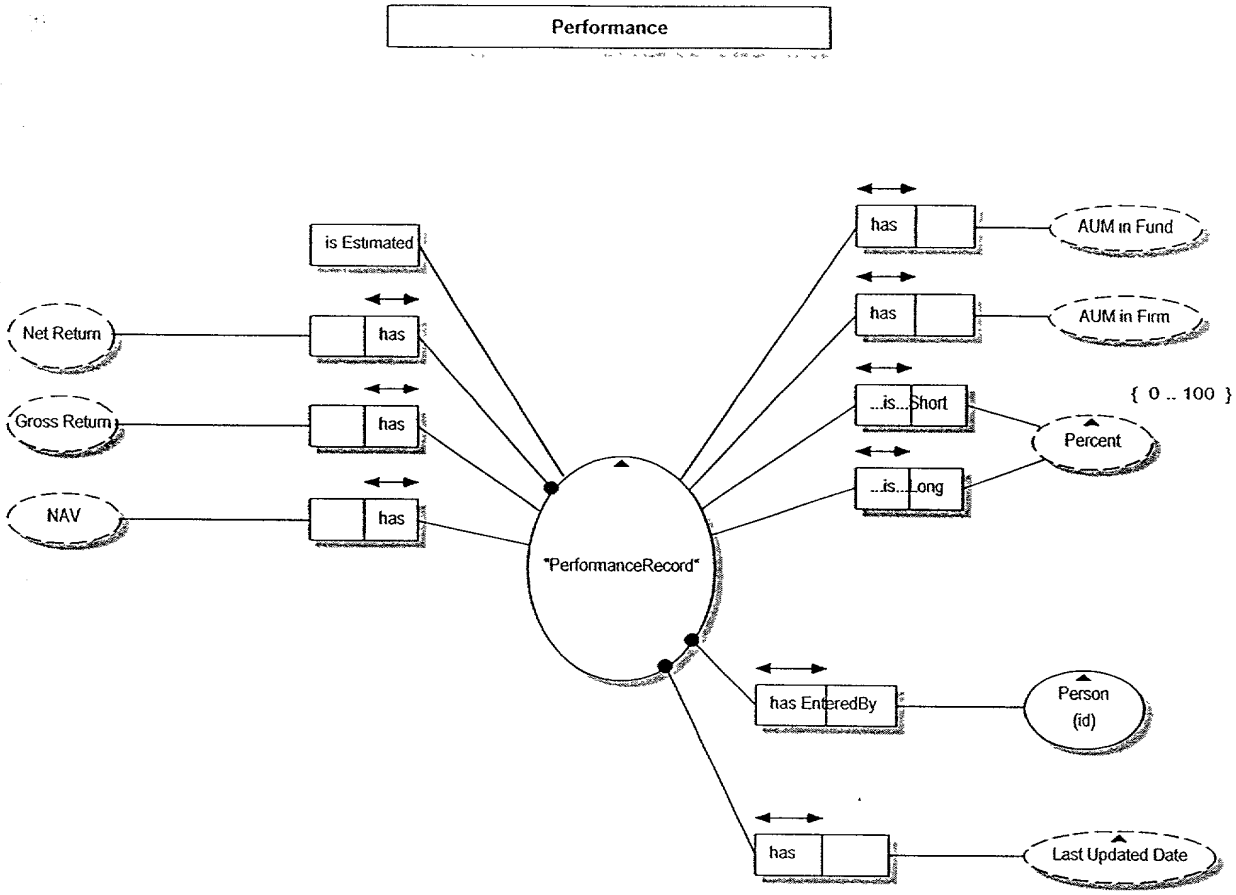


FIG. 23

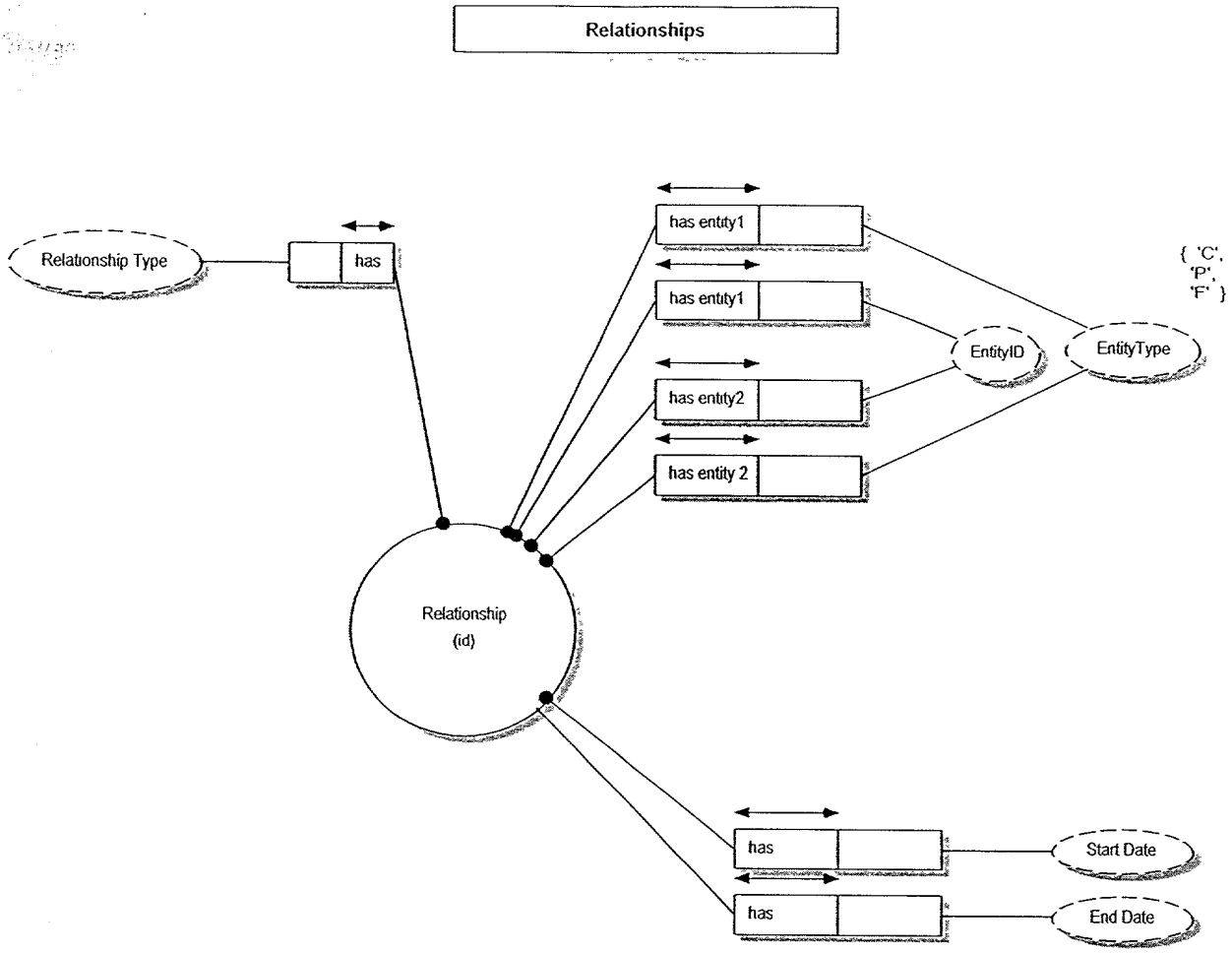
Relationships
Relationship Type
has
has entity1
has entity1
has entity2
has entity 2
{ 'C',
'P',
'F' }
EntityID
EntityType
Relationship
(id)
has
Start Date
has
End Date

FIG. 24

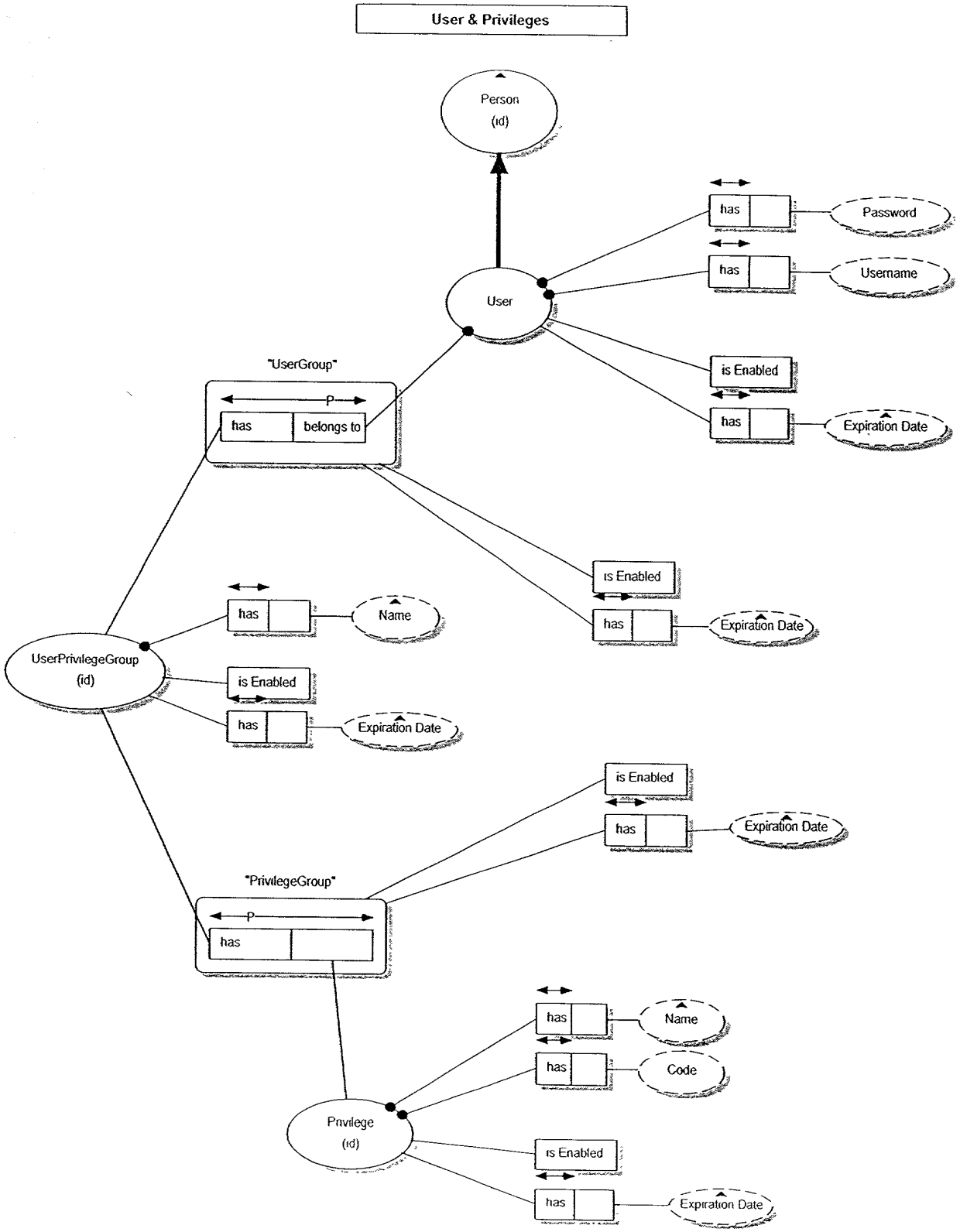
User & Privileges
Person
(id)
has
Password
has
Username
User
is Enabled
has
Expiration Date
"UserGroup"
P
has
belongs to
is Enabled
has
Expiration Date
has
Name
UserPrivilegeGroup
(id)
is Enabled
has
Expiration Date
is Enabled
has
Expiration Date
"PrivilegeGroup"
P
has
has
Name
has
Code
Privilege
(id)
is Enabled
has
Expiration Date

FIG. 25

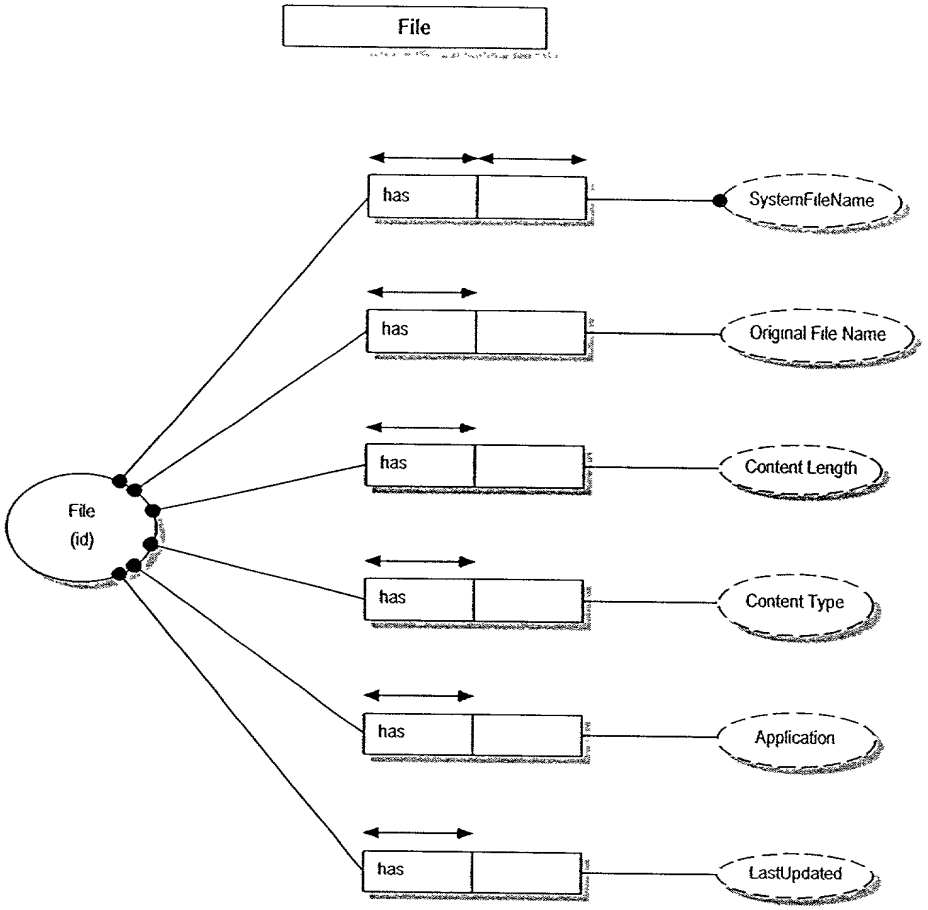
File
has
SystemFileName
has
Original File Name
has
Content Length
File
(id)
has
Content Type
has
Application
has
LastUpdated

FIG. 26